



## Detailed data on over-the-counter (OTC) derivatives markets

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## Detailed Table D-1

**Notional amounts outstanding of OTC foreign exchange derivatives net of inter-dealer  
double-counting by instrument, counterparty and currency at end-June 2004\***

**All currencies**

In millions of US dollars

Category	Total	US dollar	Euro	Japanese yen	Pound sterling	Swiss franc
<b>OUTRIGHT FORWARDS AND FOREIGN EXCHANGE SWAPS . . . .</b>	<b>13,925,822</b>	<b>12,915,120</b>	<b>4,996,488</b>	<b>2,937,490</b>	<b>2,126,521</b>	<b>754,699</b>
with reporting dealers . . . . .	5,818,478	5,723,793	1,811,629	1,464,207	841,104	261,110
with other financial institutions . . . . .	5,332,812	4,991,918	1,898,002	931,273	772,838	296,906
with non-financial customers . . . . .	2,774,532	2,199,408	1,286,856	542,008	512,578	196,681
<b>TOTAL INCLUDING GOLD . . . . .</b>	<b>14,054,553</b>					
<b>CURRENCY SWAPS . . . . .</b>	<b>7,033,458</b>	<b>5,919,919</b>	<b>3,098,536</b>	<b>1,712,470</b>	<b>1,466,124</b>	<b>313,213</b>
with reporting dealers . . . . .	2,709,385	2,511,759	1,019,426	723,685	560,367	108,821
with other financial institutions . . . . .	2,815,669	2,299,208	1,295,122	580,695	580,160	139,403
with non-financial customers . . . . .	1,508,405	1,108,952	783,986	408,089	325,597	64,989
<b>OPTIONS SOLD . . . . .</b>	<b>4,178,480</b>	<b>3,946,755</b>	<b>1,479,645</b>	<b>1,427,065</b>	<b>595,502</b>	<b>217,129</b>
with reporting dealers . . . . .	2,265,824	2,122,627	858,164	882,848	164,524	132,233
with other financial institutions . . . . .	998,923	960,725	367,784	352,778	56,815	52,853
with non-financial customers . . . . .	913,734	863,402	253,697	191,439	374,162	32,043
<b>TOTAL INCLUDING GOLD . . . . .</b>	<b>4,291,335</b>					
<b>OPTIONS BOUGHT . . . . .</b>	<b>4,127,666</b>	<b>3,909,548</b>	<b>1,651,755</b>	<b>1,271,574</b>	<b>591,739</b>	<b>181,915</b>
with reporting dealers . . . . .	2,270,884	2,157,150	970,454	782,366	166,557	113,341
with other financial institutions . . . . .	965,666	916,845	437,101	292,348	62,399	35,153
with non-financial customers . . . . .	891,115	835,553	244,199	196,859	362,781	33,421
<b>TOTAL INCLUDING GOLD . . . . .</b>	<b>4,245,778</b>					
<b>TOTAL OPTIONS . . . . .</b>	<b>6,037,796</b>	<b>5,716,418</b>	<b>2,217,094</b>	<b>1,866,037</b>	<b>1,021,707</b>	<b>276,263</b>
<b>TOTAL CONTRACTS . . . . .</b>	<b>26,997,068</b>	<b>24,551,450</b>	<b>10,312,116</b>	<b>6,515,990</b>	<b>4,614,347</b>	<b>1,344,173</b>
<b>TOTAL CONTRACTS INCLUDING GOLD*</b>	<b>27,314,616</b>					

For footnotes, see opposite page.

## Detailed Table D-1 (contd.)

**Notional amounts outstanding of OTC foreign exchange derivatives net of inter-dealer double-counting by instrument, counterparty and currency at end-June 2004\***

**All currencies**

In millions of US dollars

Canadian dollar	Swedish krona	Australian dollar	Danish krona	Hong Kong dollar	Thai baht	Residual currencies	Category
<b>526,892</b>	<b>495,024</b>	<b>361,122</b>	<b>25,680</b>	<b>462,354</b>	<b>1,085</b>	<b>2,249,169</b>	<b>OUTRIGHT FORWARDS AND FOREIGN EXCHANGE SWAPS . . . .</b>
131,165	163,687	91,962	5,852	239,486	382	902,579	with reporting dealers . . . . .
234,744	168,124	188,319	11,740	184,757	538	986,465	with other financial institutions . . . . .
160,983	163,215	80,841	8,089	38,111	165	360,129	with non-financial customers . . . . .
							<b>TOTAL INCLUDING GOLD . . . . .</b>
<b>245,998</b>	<b>188,829</b>	<b>320,109</b>	<b>7,488</b>	<b>109,093</b>	<b>761</b>	<b>684,376</b>	<b>CURRENCY SWAPS . . . . .</b>
70,547	63,762	83,330	1,865	52,401	259	222,548	with reporting dealers . . . . .
110,047	76,200	186,515	3,362	44,434	330	315,862	with other financial institutions . . . . .
65,404	48,866	50,264	2,261	12,258	172	145,972	with non-financial customers . . . . .
<b>146,670</b>	<b>64,781</b>	<b>162,374</b>	<b>78</b>	<b>15,103</b>	<b>75</b>	<b>301,783</b>	<b>OPTIONS SOLD . . . . .</b>
87,762	38,028	82,949	37	9,485	40	152,951	with reporting dealers . . . . .
34,902	16,012	56,458	0	3,923	33	95,563	with other financial institutions . . . . .
24,006	10,741	22,968	41	1,695	2	53,272	with non-financial customers . . . . .
							<b>TOTAL INCLUDING GOLD . . . . .</b>
<b>130,399</b>	<b>53,759</b>	<b>188,684</b>	<b>68</b>	<b>13,374</b>	<b>102</b>	<b>262,415</b>	<b>OPTIONS BOUGHT . . . . .</b>
76,950	32,868	95,315	36	7,724	30	138,977	with reporting dealers . . . . .
32,894	11,757	67,909	0	3,381	72	71,473	with other financial institutions . . . . .
20,552	9,132	25,460	32	2,269	0	51,972	with non-financial customers . . . . .
							<b>TOTAL INCLUDING GOLD . . . . .</b>
<b>194,720</b>	<b>83,097</b>	<b>261,930</b>	<b>110</b>	<b>19,874</b>	<b>142</b>	<b>418,200</b>	<b>TOTAL OPTIONS . . . . .</b>
<b>967,602</b>	<b>766,944</b>	<b>943,156</b>	<b>33,276</b>	<b>591,319</b>	<b>1,988</b>	<b>3,351,775</b>	<b>TOTAL CONTRACTS . . . . .</b>
							<b>TOTAL CONTRACTS INCLUDING GOLD* . . . . .</b>

\* While data on "total options" are shown on a net basis, separate data on "options sold" and "options bought" are recorded on a gross basis, i.e. not adjusted for inter-dealer double-counting.

## Detailed Table D-2

**Notional amounts outstanding of OTC single-currency interest rate derivatives net of inter-dealer double-counting by instrument, counterparty and currency at end-June 2004\***

**All currencies**

In millions of US dollars

Category	Total	US dollar	Euro	Japanese yen	Pound sterling	Swiss franc
<b>FORWARD RATE AGREEMENTS . .</b>	<b>13,143,838</b>	<b>5,570,741</b>	<b>4,228,117</b>	<b>253,061</b>	<b>809,479</b>	<b>252,305</b>
with reporting dealers . . . . .	6,850,609	2,859,046	2,120,134	211,655	491,167	173,312
with other financial institutions . . . . .	5,359,767	2,217,786	1,810,102	29,638	284,204	71,956
with non-financial customers . . . . .	933,459	493,910	297,881	11,766	34,107	7,035
<b>SWAPS . . . . .</b>	<b>127,570,320</b>	<b>41,574,280</b>	<b>49,218,824</b>	<b>19,165,880</b>	<b>9,678,111</b>	<b>2,184,586</b>
with reporting dealers . . . . .	56,421,936	19,086,624	20,775,360	9,326,276	3,983,478	887,133
with other financial institutions . . . . .	54,869,840	16,473,294	22,950,098	7,027,713	4,508,260	1,085,721
with non-financial customers . . . . .	16,278,546	6,014,355	5,493,370	2,811,890	1,186,373	211,729
<b>OPTIONS SOLD . . . . .</b>	<b>17,052,072</b>	<b>7,490,203</b>	<b>6,947,578</b>	<b>1,171,200</b>	<b>1,011,404</b>	<b>136,830</b>
with reporting dealers . . . . .	9,267,189	3,523,395	4,138,125	814,396	582,915	53,988
with other financial institutions . . . . .	5,130,527	2,410,477	2,050,436	223,876	292,140	53,923
with non-financial customers . . . . .	2,654,358	1,556,332	759,016	132,926	136,348	28,918
<b>OPTIONS BOUGHT . . . . .</b>	<b>16,137,525</b>	<b>6,707,586</b>	<b>6,746,901</b>	<b>1,341,400</b>	<b>959,521</b>	<b>133,112</b>
with reporting dealers . . . . .	9,287,632	3,507,270	4,131,840	842,665	599,456	57,649
with other financial institutions . . . . .	4,859,184	2,185,728	1,938,986	359,086	257,617	45,016
with non-financial customers . . . . .	1,990,707	1,014,588	676,073	139,647	102,447	30,446
<b>TOTAL OPTIONS . . . . .</b>	<b>23,912,190</b>	<b>10,682,463</b>	<b>9,559,500</b>	<b>1,684,075</b>	<b>1,379,745</b>	<b>214,127</b>
<b>TOTAL CONTRACTS . . . . .</b>	<b>164,626,336</b>	<b>57,827,480</b>	<b>63,006,436</b>	<b>21,103,008</b>	<b>11,867,327</b>	<b>2,651,014</b>

For footnotes, see opposite page.

## Detailed Table D-2 (contd.)

## Notional amounts outstanding of OTC single-currency interest rate derivatives net of inter-dealer double-counting by instrument, counterparty and currency at end-June 2004\*

## All currencies

In millions of US dollars

Canadian dollar	Swedish krona	Australian dollar	Danish krona	Hong Kong dollar	Thai baht	Residual currencies	Category
<b>104,306</b>	<b>786,658</b>	<b>48,564</b>	<b>24,506</b>	<b>2,169</b>	<b>0</b>	<b>1,063,932</b>	<b>FORWARD RATE AGREEMENTS . . .</b>
52,835	488,631	9,582	4,606	681	0	438,960	with reporting dealers . . . . .
40,262	263,456	36,881	19,119	1,488	0	584,875	with other financial institutions . . . . .
11,208	34,569	2,101	781	0	0	40,101	with non-financial customers . . . . .
<b>1,096,753</b>	<b>813,475</b>	<b>393,183</b>	<b>62,673</b>	<b>259,980</b>	<b>345</b>	<b>3,122,230</b>	<b>SWAPS . . . . .</b>
463,612	398,252	107,233	27,376	135,141	0	1,231,451	with reporting dealers . . . . .
500,873	325,182	246,092	28,047	110,207	345	1,614,008	with other financial institutions . . . . .
132,267	90,040	39,858	7,250	14,632	0	276,782	with non-financial customers . . . . .
<b>73,315</b>	<b>29,540</b>	<b>12,595</b>	<b>127</b>	<b>15,035</b>	<b>0</b>	<b>164,245</b>	<b>OPTIONS SOLD . . . . .</b>
24,573	10,080	3,622	1	12,582	0	103,512	with reporting dealers . . . . .
41,157	7,340	7,127	92	2,098	0	41,861	with other financial institutions . . . . .
7,586	12,120	1,846	34	355	0	18,877	with non-financial customers . . . . .
<b>43,990</b>	<b>25,669</b>	<b>6,566</b>	<b>516</b>	<b>19,493</b>	<b>0</b>	<b>152,771</b>	<b>OPTIONS BOUGHT . . . . .</b>
16,436	11,387	1,742	306	13,848	0	105,033	with reporting dealers . . . . .
21,921	5,871	2,998	161	4,269	0	37,531	with other financial institutions . . . . .
5,633	8,409	1,825	49	1,376	0	10,214	with non-financial customers . . . . .
<b>96,804</b>	<b>44,480</b>	<b>16,483</b>	<b>490</b>	<b>21,315</b>	<b>0</b>	<b>212,708</b>	<b>TOTAL OPTIONS . . . . .</b>
<b>1,297,864</b>	<b>1,644,606</b>	<b>458,226</b>	<b>87,668</b>	<b>283,461</b>	<b>345</b>	<b>4,398,901</b>	<b>TOTAL CONTRACTS . . . . .</b>

\* While data on "total options" are shown on a net basis, separate data on "options sold" and "options bought" are recorded on a gross basis, i.e. not adjusted for inter-dealer double-counting.

## Detailed Table D-3

**Notional amounts outstanding of OTC equity-linked derivatives net of inter-dealer double-counting by instrument, counterparty and market risk factor at end-June 2004<sup>1</sup>**

In millions of US dollars

Category	Total	US	Japanese	European <sup>2</sup>	Latin American	Other Asian	Other
<b>FORWARDS AND SWAPS</b> . . . . .	<b>691,365</b>	<b>200,217</b>	<b>20,910</b>	<b>382,899</b>	<b>30,657</b>	<b>8,165</b>	<b>48,528</b>
with reporting dealers . . . . .	161,219	38,877	3,309	109,956	372	2,568	6,145
with other financial institutions . . . . .	409,978	113,071	16,784	220,246	28,079	2,693	29,102
with non-financial customers . . . . .	120,167	48,267	815	52,695	2,205	2,902	13,279
<b>OPTIONS SOLD</b> . . . . .	<b>2,580,146</b>	<b>402,119</b>	<b>159,487</b>	<b>1,739,566</b>	<b>19,962</b>	<b>194,840</b>	<b>64,169</b>
with reporting dealers . . . . .	943,890	127,726	74,583	709,938	241	17,040	14,360
with other financial institutions . . . . .	1,284,143	167,597	78,606	904,486	17,867	71,332	44,253
with non-financial customers . . . . .	352,112	106,794	6,297	125,142	1,854	106,467	5,554
<b>OPTIONS BOUGHT</b> . . . . .	<b>2,167,244</b>	<b>381,223</b>	<b>360,088</b>	<b>1,320,105</b>	<b>4,825</b>	<b>60,005</b>	<b>40,993</b>
with reporting dealers . . . . .	891,910	104,848	112,475	639,053	549	16,771	18,212
with other financial institutions . . . . .	826,667	108,851	51,426	606,624	3,468	39,374	16,921
with non-financial customers . . . . .	448,667	167,523	196,186	74,428	809	3,857	5,860
<b>TOTAL OPTIONS</b> . . . . .	<b>3,829,496</b>	<b>667,061</b>	<b>426,052</b>	<b>2,385,180</b>	<b>24,393</b>	<b>237,943</b>	<b>88,882</b>
<b>TOTAL CONTRACTS</b> . . . . .	<b>4,520,855</b>	<b>867,274</b>	<b>446,957</b>	<b>2,768,071</b>	<b>55,051</b>	<b>246,106</b>	<b>137,406</b>

<sup>1</sup> While data on "total options" are shown on a net basis, separate data on "options sold" and "options bought" are recorded on a gross basis, i.e. not adjusted for inter-dealer double-counting. <sup>2</sup> Excluding countries in eastern Europe.

## Detailed Table D-4

**Notional amounts outstanding of OTC commodity derivatives  
net of inter-dealer double-counting by instrument and counterparty at end-June 2004<sup>1</sup>**

In millions of US dollars

Category	Gold	Precious metals (other than gold) <sup>2</sup>	Other commodities <sup>2</sup>
<b>FORWARDS AND SWAPS</b> .....	<b>128,732</b>	<b>22,680</b>	<b>480,658</b>
with reporting dealers .....	-	-	-
with other financial institutions .....	-	-	-
with non-financial customers .....	-	-	-
<b>OPTIONS SOLD</b> .....	<b>112,855</b>	<b>10,480</b>	<b>252,364</b>
with reporting dealers .....	-	-	-
with other financial institutions .....	-	-	-
with non-financial customers .....	-	-	-
<b>OPTIONS BOUGHT</b> .....	<b>118,112</b>	<b>10,856</b>	<b>275,476</b>
with reporting dealers .....	-	-	-
with other financial institutions .....	-	-	-
with non-financial customers .....	-	-	-
<b>TOTAL OPTIONS</b> .....	<b>188,812</b>	<b>17,443</b>	<b>431,500</b>
<b>TOTAL CONTRACTS</b> .....	<b>317,544</b>	<b>40,122</b>	<b>912,157</b>

<sup>1</sup> While data on "total options" are shown on a net basis, separate data on "options sold" and "options bought" are recorded on a gross basis, i.e. not adjusted for inter-dealer double-counting. <sup>2</sup> Adjustments for inter-dealer double counting based on the results of the 2001 triennial central bank survey.

## Detailed Table D-5

**Gross market values of OTC foreign exchange derivatives by instrument,  
counterparty and currency at end-June 2004\***

In millions of US dollars

Category	Total	US dollar	Euro	Japanese yen	Pound sterling	Swiss franc
<b>OUTRIGHT FORWARDS AND FOREIGN EXCHANGE SWAPS . . . .</b>	<b>308,472</b>	<b>284,945</b>	<b>115,243</b>	<b>62,223</b>	<b>44,891</b>	<b>14,123</b>
with reporting dealers . . . . .	124,574	117,895	44,119	30,211	18,974	5,985
with other financial institutions . . . . .	109,074	103,931	36,553	18,590	14,054	4,670
with non-financial customers . . . . .	74,824	63,116	34,567	13,424	11,862	3,465
<b>CURRENCY SWAPS . . . . .</b>	<b>442,322</b>	<b>395,010</b>	<b>226,950</b>	<b>81,640</b>	<b>73,258</b>	<b>19,871</b>
with reporting dealers . . . . .	85,273	76,940	36,648	22,978	13,781	3,105
with other financial institutions . . . . .	210,265	197,834	106,028	31,732	31,808	9,214
with non-financial customers . . . . .	146,785	120,235	84,270	26,928	27,666	7,549
<b>OPTIONS SOLD . . . . .</b>	<b>74,950</b>	<b>80,269</b>	<b>23,657</b>	<b>25,507</b>	<b>6,945</b>	<b>2,026</b>
with reporting dealers . . . . .	35,416	34,851	11,015	16,131	2,077	1,051
with other financial institutions . . . . .	17,428	17,161	6,717	6,401	837	536
with non-financial customers . . . . .	22,108	28,254	5,923	2,974	4,031	438
<b>OPTIONS BOUGHT . . . . .</b>	<b>76,374</b>	<b>82,309</b>	<b>24,761</b>	<b>25,107</b>	<b>7,189</b>	<b>2,197</b>
with reporting dealers . . . . .	37,515	36,985	13,644	15,123	2,313	1,174
with other financial institutions . . . . .	15,631	15,754	6,434	4,890	843	417
with non-financial customers . . . . .	23,228	29,566	4,684	5,096	4,032	605
<b>TOTAL OPTIONS . . . . .</b>	<b>115,908</b>	<b>127,727</b>	<b>37,403</b>	<b>34,483</b>	<b>12,057</b>	<b>3,172</b>
<b>TOTAL CONTRACTS . . . . .</b>	<b>866,705</b>	<b>807,684</b>	<b>379,600</b>	<b>178,349</b>	<b>130,208</b>	<b>37,168</b>
<b>TOTAL CONTRACTS INCLUDING GOLD . . . . .</b>	<b>911,653</b>					

For footnotes, see opposite page.



## Detailed Table D- 5 (contd.)

**Gross market values of OTC foreign exchange derivatives by instrument, counterparty and currency at end-June 2004**

In millions of US dollars

Canadian dollar	Swedish krona	Australian dollar	Danish krona	Hong Kong dollar	Thai baht	Residual currencies	Category
<b>15,704</b>	<b>10,618</b>	<b>13,571</b>	<b>409</b>	<b>1,720</b>	<b>16</b>	<b>53,481</b>	<b>OUTRIGHT FORWARDS AND FOREIGN EXCHANGE SWAPS . . . .</b>
3,460	4,060	2,583	80	865	5	20,911	with reporting dealers . . . . .
6,152	3,000	7,783	237	642	9	22,527	with other financial institutions . . . . .
6,090	3,554	3,205	90	214	2	10,059	with non-financial customers . . . . .
<b>17,564</b>	<b>6,426</b>	<b>21,670</b>	<b>431</b>	<b>1,734</b>	<b>74</b>	<b>40,016</b>	<b>CURRENCY SWAPS . . . . .</b>
3,124	1,665	3,145	65	320	14	8,761	with reporting dealers . . . . .
7,779	2,408	13,661	225	989	48	18,804	with other financial institutions . . . . .
6,660	2,350	4,865	141	425	12	12,469	with non-financial customers . . . . .
<b>1,610</b>	<b>659</b>	<b>3,749</b>	<b>1</b>	<b>27</b>	<b>0</b>	<b>5,450</b>	<b>OPTIONS SOLD . . . . .</b>
822	267	1,859	0	15	0	2,744	with reporting dealers . . . . .
404	117	1,219	0	6	0	1,458	with other financial institutions . . . . .
386	274	671	1	6	0	1,258	with non-financial customers . . . . .
<b>1,397</b>	<b>403</b>	<b>4,431</b>	<b>2</b>	<b>28</b>	<b>1</b>	<b>9,354</b>	<b>OPTIONS BOUGHT . . . . .</b>
781	225	2,248	1	13	0	2,523	with reporting dealers . . . . .
382	78	1,335	0	9	1	1,119	with other financial institutions . . . . .
235	100	846	1	6	0	1,285	With non-financial customers . . . . .
<b>2,185</b>	<b>795</b>	<b>6,321</b>	<b>3</b>	<b>40</b>	<b>1</b>	<b>7,629</b>	<b>TOTAL OPTIONS . . . . .</b>
<b>35,455</b>	<b>17,842</b>	<b>41,562</b>	<b>842</b>	<b>3,495</b>	<b>92</b>	<b>101,113</b>	<b>TOTAL CONTRACTS . . . . .</b>
							<b>TOTAL CONTRACTS INCLUDING GOLD . . . . .</b>

\* While data on "total options" are shown on a net basis, separate data on "options sold" and "options bought" are recorded on a gross basis, i.e. not adjusted for inter-dealer double-counting.

## Detailed Table D-6

**Gross market values of OTC single-currency interest rate derivatives  
by instrument, counterparty and currency at end-June 2004\***

In millions of US dollars

Category	Total	US dollar	Euro	Japanese yen	Pound sterling	Swiss franc
<b>FORWARD RATE AGREEMENTS . . .</b>	<b>29,026</b>	<b>15,982</b>	<b>5,749</b>	<b>784</b>	<b>2,629</b>	<b>292</b>
with reporting dealers . . . . .	9,705	4,694	1,026	757	1,285	206
with other financial institutions . . . . .	13,286	9,258	1,241	21	1,152	73
with non-financial customers . . . . .	6,034	2,027	3,481	6	190	13
<b>SWAPS . . . . .</b>	<b>3,562,180</b>	<b>1,275,402</b>	<b>1,622,808</b>	<b>300,807</b>	<b>169,910</b>	<b>46,598</b>
with reporting dealers . . . . .	1,434,970	565,866	599,481	134,159	57,100	16,717
with other financial institutions . . . . .	1,570,459	476,317	809,576	108,239	84,400	23,473
with non-financial customers . . . . .	556,749	233,219	213,750	58,407	28,408	6,405
<b>OPTIONS SOLD . . . . .</b>	<b>265,087</b>	<b>123,155</b>	<b>110,169</b>	<b>17,563</b>	<b>11,876</b>	<b>435</b>
with reporting dealers . . . . .	160,175	64,918	75,486	12,030	6,764	237
with other financial institutions . . . . .	64,858	32,093	25,616	2,791	3,487	148
with non-financial customers . . . . .	40,053	26,143	9,066	2,741	1,624	49
<b>OPTIONS BOUGHT . . . . .</b>	<b>255,220</b>	<b>114,690</b>	<b>110,707</b>	<b>17,073</b>	<b>10,245</b>	<b>530</b>
with reporting dealers . . . . .	160,827	64,495	76,853	11,849	6,583	307
with other financial institutions . . . . .	58,850	30,213	22,960	2,636	2,309	98
with non-financial customers . . . . .	35,541	19,980	10,893	2,587	1,351	124
<b>TOTAL OPTIONS . . . . .</b>	<b>360,132</b>	<b>172,927</b>	<b>145,390</b>	<b>22,606</b>	<b>15,357</b>	<b>728</b>
<b>TOTAL CONTRACTS . . . . .</b>	<b>3,951,340</b>	<b>1,464,314</b>	<b>1,773,950</b>	<b>324,199</b>	<b>187,895</b>	<b>47,618</b>

For footnotes, see opposite page.

## Detailed Table D-6 (contd.)

**Gross market values of OTC single-currency interest rate derivatives  
by instrument, counterparty and currency at end- June 2004**

In millions of US dollars

Canadian dollar	Swedish krona	Australian dollar	Danish krona	Hong Kong dollar	Thai baht	Residual currencies	Category
<b>64</b>	<b>1,532</b>	<b>98</b>	<b>16</b>	<b>18</b>	<b>0</b>	<b>1,862</b>	<b>FORWARD RATE AGREEMENTS . . .</b>
37	753	24	3	7	0	913	with reporting dealers . . . . .
19	636	16	13	2	0	855	with other financial institutions . . . . .
6	142	58	0	9	0	102	with non-financial customers . . . . .
<b>26,687</b>	<b>25,839</b>	<b>4,906</b>	<b>3,944</b>	<b>3,244</b>	<b>37</b>	<b>81,998</b>	<b>SWAPS . . . . .</b>
10,823	13,271	1,209	1,705	1,341	0	33,298	with reporting dealers . . . . .
12,323	9,812	2,825	1,742	1,350	37	40,365	with other financial institutions . . . . .
3,540	2,753	872	497	553	0	8,345	with non-financial customers . . . . .
<b>491</b>	<b>234</b>	<b>144</b>	<b>1</b>	<b>131</b>	<b>0</b>	<b>888</b>	<b>OPTIONS SOLD . . . . .</b>
154	76	36	0	107	0	367	with reporting dealers . . . . .
274	42	60	1	15	0	331	with other financial institutions . . . . .
63	114	48	0	9	0	196	with non-financial customers . . . . .
<b>464</b>	<b>248</b>	<b>82</b>	<b>16</b>	<b>152</b>	<b>0</b>	<b>1,013</b>	<b>OPTIONS BOUGHT . . . . .</b>
147	96	14	0	102	0	381	with reporting dealers . . . . .
213	36	13	4	34	0	334	with other financial institutions . . . . .
104	116	55	12	16	0	303	with non-financial customers . . . . .
<b>801</b>	<b>406</b>	<b>190</b>	<b>17</b>	<b>176</b>	<b>0</b>	<b>1,534</b>	<b>TOTAL OPTIONS . . . . .</b>
<b>27,553</b>	<b>27,776</b>	<b>5,195</b>	<b>3,977</b>	<b>3,438</b>	<b>37</b>	<b>85,388</b>	<b>TOTAL CONTRACTS . . . . .</b>

\* While data on "total options" are shown on a net basis, separate data on "options sold" and "options bought" are recorded on a gross basis, i.e. not adjusted for inter-dealer double-counting.

## Detailed Table D-7

Gross market values of OTC equity-linked derivatives by instrument, counterparty and market risk factor at end-June 2004<sup>1</sup>

In millions of US dollars

Category	Total	US	Japanese	European <sup>2</sup>	Latin American	Other Asian	Other
<b>FORWARDS AND SWAPS</b> . . . . .	<b>62,858</b>	<b>22,561</b>	<b>1,579</b>	<b>31,826</b>	<b>1,900</b>	<b>1,029</b>	<b>3,961</b>
with reporting dealers . . . . .	12,466	3,315	321	8,346	5	65	413
with other financial institutions . . . . .	31,027	10,060	944	16,209	1,237	734	1,846
with non-financial customers . . . . .	19,358	9,186	314	7,269	655	228	1,703
<b>OPTIONS SOLD</b> . . . . .	<b>158,856</b>	<b>37,063</b>	<b>10,059</b>	<b>99,285</b>	<b>1,286</b>	<b>4,054</b>	<b>7,104</b>
with reporting dealers . . . . .	77,161	11,496	5,719	57,685	10	645	1,601
with other financial institutions . . . . .	60,202	15,835	3,924	31,616	1,086	2,492	5,245
with non-financial customers . . . . .	21,493	9,731	416	9,982	189	916	258
<b>OPTIONS BOUGHT</b> . . . . .	<b>149,615</b>	<b>45,275</b>	<b>8,619</b>	<b>90,334</b>	<b>149</b>	<b>1,613</b>	<b>3,624</b>
with reporting dealers . . . . .	74,115	13,644	5,114	53,544	5	613	1,193
with other financial institutions . . . . .	49,271	15,161	3,076	28,083	122	676	2,152
with non-financial customers . . . . .	26,228	16,467	429	8,707	21	323	277
<b>TOTAL OPTIONS</b> . . . . .	<b>231,310</b>	<b>70,842</b>	<b>12,959</b>	<b>131,934</b>	<b>1,425</b>	<b>5,022</b>	<b>9,127</b>
<b>TOTAL CONTRACTS</b> . . . . .	<b>294,169</b>	<b>93,404</b>	<b>14,541</b>	<b>163,760</b>	<b>3,326</b>	<b>6,053</b>	<b>13,089</b>

<sup>1</sup> Excluding countries in eastern Europe. <sup>2</sup> While data on "total options" are shown on a net basis, separate data on "options sold" and "options bought" are recorded on a gross basis, i.e. not adjusted for inter-dealer double-counting.

## Detailed Table D-8

**Gross market values of OTC commodity derivatives  
by instrument and counterparty at end-June 2004**

In millions of US dollars

Category	Gold	Precious metals (other than gold)	Other commodities
<b>FORWARDS AND SWAPS</b> .....	-	-	-
with reporting dealers .....	-	-	-
with other financial institutions .....	-	-	-
with non-financial customers .....	-	-	-
<b>OPTIONS SOLD</b> .....	-	-	-
with reporting dealers .....	-	-	-
with other financial institutions .....	-	-	-
with non-financial customers .....	-	-	-
<b>OPTIONS BOUGHT</b> .....	-	-	-
with reporting dealers .....	-	-	-
with other financial institutions .....	-	-	-
with non-financial customers .....	-	-	-
<b>TOTAL OPTIONS</b> .....	-	-	-
<b>TOTAL CONTRACTS</b> .....	<b>44,948</b>	<b>3,376</b>	<b>118,082</b>

## Detailed Table D-9

**Notional amounts outstanding of OTC foreign exchange derivative contracts net of  
inter-dealer double-counting by instrument, counterparty,  
and remaining maturity at end-June 2004<sup>1</sup>**

In millions of US dollars

Category	Total	One year or less	Over one year and up to five years	Over five years
<b>FORWARDS AND SWAPS<sup>2</sup></b> .....	<b>20,959,280</b>	<b>15,833,648</b>	<b>3,382,894</b>	<b>1,742,748</b>
with reporting dealers .....	8,527,863	6,737,734	1,181,012	609,126
with other financial institutions .....	8,148,481	6,171,783	1,328,276	648,424
with non-financial customers .....	4,282,937	2,924,128	873,603	485,201
<b>OPTIONS SOLD</b> .....	<b>4,178,480</b>	<b>3,756,848</b>	<b>370,484</b>	<b>51,140</b>
with reporting dealers .....	2,265,824	2,053,814	190,848	21,163
with other financial institutions .....	998,923	890,514	95,915	12,490
with non-financial customers .....	913,734	812,521	83,722	17,487
<b>OPTIONS BOUGHT</b> .....	<b>4,127,666</b>	<b>3,717,556</b>	<b>349,049</b>	<b>61,051</b>
with reporting dealers .....	2,270,884	2,059,089	190,177	21,605
with other financial institutions .....	965,666	875,730	74,713	15,223
with non-financial customers .....	891,115	782,737	84,159	24,223
<b>TOTAL OPTIONS</b> .....	<b>6,037,796</b>	<b>5,417,958</b>	<b>529,025</b>	<b>90,813</b>
<b>TOTAL CONTRACTS</b> .....	<b>26,997,068</b>	<b>21,251,602</b>	<b>3,911,913</b>	<b>1,833,555</b>
<b>TOTAL CONTRACTS INCLUDING GOLD</b> ...	<b>27,314,616</b>			

<sup>1</sup> While data on "total options" are shown on a net basis, separate data on "options sold" and "options bought" are recorded on a gross basis, i.e. not adjusted for inter-dealer double-counting. <sup>2</sup> Includes currency swaps.

## Detailed Table D-10

**Notional amounts outstanding of OTC single-currency interest rate derivative contracts  
net of inter-dealer double-counting by instrument, counterparty,  
and remaining maturity at end-June 2004\***

In millions of US dollars

Category	Total	One year or less	Over one year and up to five years	Over five years
<b>FORWARDS AND SWAPS</b> .....	<b>140,714,160</b>	<b>49,397,392</b>	<b>56,041,888</b>	<b>35,274,872</b>
with reporting dealers .....	63,272,544	25,302,742	24,566,036	13,403,772
with other financial institutions .....	60,229,608	19,556,412	24,242,624	16,430,567
with non-financial customers .....	17,212,004	4,538,241	7,233,231	5,440,531
<b>OPTIONS SOLD</b> .....	<b>17,052,072</b>	<b>5,328,106</b>	<b>7,259,152</b>	<b>4,464,814</b>
with reporting dealers .....	9,267,189	2,702,356	4,072,220	2,492,613
with other financial institutions .....	5,130,527	1,955,705	2,176,583	998,239
with non-financial customers .....	2,654,358	670,045	1,010,347	973,962
<b>OPTIONS BOUGHT</b> .....	<b>16,137,525</b>	<b>5,146,353</b>	<b>6,849,374</b>	<b>4,141,795</b>
with reporting dealers .....	9,287,632	2,726,811	4,041,734	2,519,088
with other financial institutions .....	4,859,184	1,882,225	2,052,719	924,238
with non-financial customers .....	1,990,707	537,315	754,918	698,467
<b>TOTAL OPTIONS</b> .....	<b>23,912,190</b>	<b>7,759,879</b>	<b>10,051,554</b>	<b>6,100,764</b>
<b>TOTAL CONTRACTS</b> .....	<b>164,626,336</b>	<b>57,157,272</b>	<b>66,093,440</b>	<b>41,375,628</b>

\* While data on "total options" are shown on a net basis, separate data on "options sold" and "options bought" are recorded on a gross basis, i.e. not adjusted for inter-dealer double-counting.

## Detailed Table D-11

**Notional amounts outstanding of OTC equity-linked derivative contracts  
net of inter-dealer double counting by instrument, counterparty,  
and remaining maturity at end-June 2004\***

In millions of US dollars

Category	Total	One year or less	Over one year and up to five years	Over five years
<b>FORWARDS AND SWAPS</b> .....	<b>691,365</b>	<b>406,134</b>	<b>236,808</b>	<b>48,422</b>
with reporting dealers .....	161,219	96,879	51,770	12,571
with other financial institutions .....	409,978	246,717	140,687	22,573
with non-financial customers .....	120,167	62,537	44,350	13,276
<b>OPTIONS SOLD</b> .....	<b>2,580,146</b>	<b>1,026,530</b>	<b>1,392,727</b>	<b>160,889</b>
with reporting dealers .....	943,890	444,784	436,076	63,029
with other financial institutions .....	1,284,143	500,537	705,588	78,020
with non-financial customers .....	352,112	81,207	251,062	19,839
<b>OPTIONS BOUGHT</b> .....	<b>2,167,244</b>	<b>1,118,382</b>	<b>972,234</b>	<b>76,630</b>
with reporting dealers .....	891,910	382,106	471,862	37,942
with other financial institutions .....	826,667	553,988	245,738	26,944
with non-financial customers .....	448,667	182,287	254,635	11,744
<b>TOTAL OPTIONS</b> .....	<b>3,829,496</b>	<b>1,731,472</b>	<b>1,910,998</b>	<b>187,041</b>
<b>TOTAL CONTRACTS</b> .....	<b>4,520,855</b>	<b>2,137,603</b>	<b>2,147,798</b>	<b>235,459</b>

\* While data on "total options" are shown on a net basis, separate data on "options sold" and "options bought" are recorded on a gross basis, i.e. not adjusted for inter-dealer double-counting.